Applicant: Timothy H. Heaton

Appl. No.: To Be Assigned

For: GRAPHICAL USER INTERFACE RELATED TO NON-STANDARD

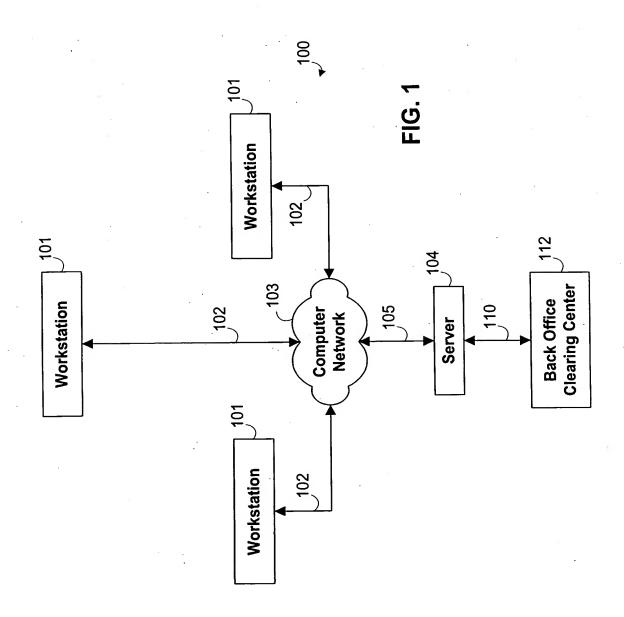
TRADING OF FINANCIAL INSTRUMENTS

Agent: Hassan Albakri (Limited Recognition)

Docket No. CF/072

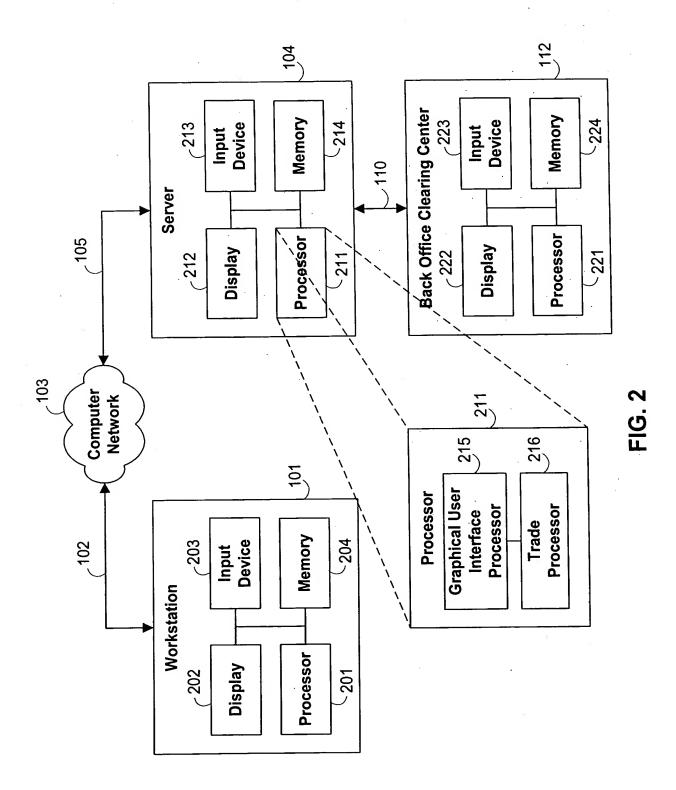
Filed: Herewith

Forest Mail No. EV 132189495US



Appl. No.: To Be Assigned Filed: Herewith
For: GRAPHICAL USER INTERFACE RELATED TO NON-STANDARD
TRADING OF FINANCIAL INSTRUMENTS
Agent: Hassan Albakri (Limited Recognition)

Docket No. CF/072
Filed: Herewith
Sheet 2 of 6



For: GRAPHICAL USER INTERFACE RELATED TO NON-ST ANDARD TRADING OF FINANCIAL INSTRUMENTS Sheet 3 of 6 Agent: Hassan Albakri (Limited Recognition) Express Mail No. EV 132189495US ۵ receives CT service charge from SP (?) Purchases item X from SP for cash at receives CT service charge from SP Sells item X to CT for cash at Popays CT service charge to CT (?) pays CT service charge to CT (?) Purchases item X from CT at PN Sells item X to SP at PN Receives request to make SP short receives TS service charge receives and holds margin Issues request to be short

pays TS service charge puts down initial margin Cash Trades 303 305 (CT) Buys item X from RP at $P_{\rm O}$ on condition to resell to RP on day N at $P_o*(1+AIR*$ receives RP service charge from SP Sells item X to SP at Po on condition Delay until day N Frading Systems (TS) Term-Market Engine Short Participant (SP) 301 to repurchase from SP on day N pays RP service charge to RP Server at $P_o*(1+AIR*\frac{N}{365})$ 307 304) nterest earned between day 0 and item X value difference between Repurchase (Repo) (RP) day 0 value and day N value 302 day N if any RP, CT service charges at $P_o*(1+AIR*\frac{N}{365})$ • pays RP service charge to RP Purchases item X from SP at $P_o*(1+AIR*\frac{N}{365})$ receives RP service charge from SP Sells item X to RP S service charge 306 TS PASS to SP

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Applicant: Timothy H. Heaton Docket N
Appl. No.: To Be Assigned Filed: He
For: GRAPHICAL USER INTERFACE RELATED TO NON-STANDARD
TRADING OF FINANCIAL INSTRUMENTS Sheet 4 o
Agent: Hassan Albakri (Limited Recognition) Express Mail No. EV 132

Docket No. CF/072 Filed: Herewith

S Sheet 4 of 6 Express Mail No. EV 132189495US

	750	1000				400						
	5x7	5x7	5x7	5x7	5x7	5x7	5x7	5x7	5x7	5x7	5x7	-420
Price/Volume	97.10/97.10+	97.102/97.106	97.096/97.102	97.09+/97.10	94.092/97.096	97.09/97.09+	97.086/97.092	97.08+/97.09	97.082/97.086	97.08/97.08+	97.078/97.082	
Instrument and Settlement Date	usg_10Y (United States Government 10-Year Bond)	Settle in the cash (Cash Market)	Settle at r+1	Settle at r+2	Settle at r+3	Settle at r+4	Settle at r+5	Settle at r+6	Settle at 30	Settle at 60	Settle at 90	(410

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			_
Instrument and Settlement Date	Price/Volume		
usg_10Y (United States Government 10-Year Bond)	97.10/97.10+	5x7	
Settle in the cash (Cash Market)	97.102/97.106	5x7	
		"CLICK TO DROP"	.
Instrument and Settlement Date	Price/Volume]
usg_10Y (United States Government 10-Year Bond)	97.10/97.10+	5x7	-
Settle in the cash (Cash Market)	97.102/97.106	5x7	-
Settle at r+1	97.096/97.102	5x7	7
Settle at r+2	97.09+/97.10	5x7	† ·
Settle at r+3	97.092/97.096	5x7	1
Settle at r+4	97.09/97.09+	5x7	
Settle at r+5	97.086/97.092	5x7	1
Settle at r+6	97.08+/97.09	5x7	1
Settle at 30	97.082/97.086	5x7	1
Settle at 60	97.08/97.08+	5x7	
Settle at 90	97.078/97.082	5x7	1

FIG. 5

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Agent: Hassan Albakri (Limited Recognition)

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